



Backtest #48694 · ETH/USD · ETH/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-32.47%	-1.45	33.3%	-37.64%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals a catastrophic failure for ETH/USD, with a -32.47% ROI and a -37.64% drawdown driven by only three trades. The negative Sharpe ratio of -1.45 and a mere 33.3% win rate indicate the momentum logic is fundamentally misaligned with current market microstructure. Statistical confidence in this result is near zero given the trivial sample size, rendering any performance metrics meaningless. We must immediately reduce position sizing or disable the auto-trigger to prevent further capital erosion.

ADDITIONAL METRICS

CAGR	-32.47%
Sortino Ratio	-0.91
Turnover	4.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$6755.15